



ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31 , 2005  
OF THE CONDITION AND AFFAIRS OF THE  
COVENTRY INSURANCE COMPANY

NAIC Group Code 0000, 0000 NAIC Company Code 45055 Employer's ID Number 05-0420799  
(Current Period) (Prior Period)

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry Rhode Island

Country of Domicile US

Incorporated / Organized June 6, 1986 Commenced Business June 6, 1986

Statutory Home Office 10 JEFFERSON BLVD., WARWICK, Rhode Island 02888  
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 30 PARK AVENUE, MANHASSET, New York 11030 516-365-7440 X24  
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 30 PARK AVENUE, MANHASSET, New York 11030  
(Street and Number, City or Town, State and Zip Code)

Primary Location of Books and Records 30 PARK AVENUE, MANHASSET, New York 11030  
(Street and Number, City or Town, State and Zip Code)  
516-365-7440 X24  
(Area Code) (Telephone Number)

Internet Website Address MBROSS1@BELLSOUTH.NET

Statutory Statement Contact MYRON SELIG ROSS 561-369-2962  
(Name) (Area Code) (Telephone Number) (Extension)  
MBROSS1@BELLSOUTH.NET 561-733-5891  
(E-Mail Address) (Fax Number)

Policyowner Relations Contact N/A  
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

- 1. WILLIAM A BATTISTINI (PRESIDENT)
- 2. EUCLID F MAGGIANI (SECRETARY)
- 3. EUCLID F MAGGIANI (TREASURER)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

WILLIAM A BATTISTINI  
MARK MAHER  
MICHAEL A ORLANDO  
EUCLID F MAGGIANI  
MICHAEL P ORLANDO

State of New York }  
County of NASSAU } SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

WILLIAM A BATTISTINI  
PRESIDENT

EUCLID F MAGGIANI  
SECRETARY

EUCLID F MAGGIANI  
TREASURER

Subscribed and sworn to before me this  
day of January, 2006

- a. Is this an original filing? Yes (X) No ( )
- b. If no: 1. State the amendment number 0  
2. Date filed  
3. Number of pages attached 0

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
Description of Property	Code	3	4	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amounts Received During Year	Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
		City	State												

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
	City	State						

NONE

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Year , including Payments during the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book /Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11	12
Loan Number	Code	3	4	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
		City	State								

NONE

General Interrogatory:

- 1. Mortgages in good standing \$ ..... 0 unpaid taxes \$ ..... 0 interest due and unpaid.
- 2. Restructured mortgages \$ ..... 0 unpaid taxes \$ ..... 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... 0 unpaid taxes \$ ..... 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ ..... 0 unpaid taxes \$ ..... 0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD , transferred or paid in full during the Year

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2	3	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
	City	State										

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	13	14	15	16	17	18	19
CUSIP Identification	Name or Description	Code	4 City	5 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Additional Investment During Year Actual Cost	Fair Value	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) By Foreign Exchange Adjustment	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Year

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE



SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. / A. C. V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
3128X0-TV-1	FREDDIE MAC				1	200,005	98.986	197,972	200,000	197,972	(1,557)	0	0	0	6.000	6.000	F-A	6,000	12,000	06/02/2004	01/03/2023
3133X0-AJ-8	FEDERAL HOME LOAN BANK				1	70,005	97.156	68,009	70,000	68,009	(1,996)	0	0	0	3.625	3.625	F-A	951	0	09/29/2005	01/03/2023
12669G-TE-1	CWHL SERIES 2005-06				1	73,143	82.501	71,776	87,000	71,776	(1,367)	0	0	0	0.000	0.000		0	0	11/29/2005	04/25/2035
2599999 - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
						343,153		337,757	357,000	337,757	(4,920)	0	0	0				6,951	12,000		
3199999 - Subtotal - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
						343,153		337,757	357,000	337,757	(4,920)	0	0	0				6,951	12,000		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
370442-AZ-8	GENERAL MOTORS CORP				1	78,255	58.500	58,500	100,000	58,500	(19,755)	0	0	0	0.000	6.750	M-N	1,125	3,375	03/24/2005	05/01/2028
3999999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						78,255		58,500	100,000	58,500	(19,755)	0	0	0				1,125	3,375		
4599999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						78,255		58,500	100,000	58,500	(19,755)	0	0	0				1,125	3,375		
5499999 - Total Bonds - Subtotal - Issuer Obligations						421,408		396,257	457,000	396,257	(24,675)	0	0	0				8,076	15,375		
6099999 - TOTALS						421,408		396,257	457,000	396,257	(24,675)	0	0	0				8,076	15,375		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Changes in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/Adjusting Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
370442-72-5	GENERAL MOTORS CORP			10,650,000	25.00	14.300	152,295	14.300	152,295	209,149	0	8,169	0	(56,854)	0	0	(56,854)	0	P1A	09/09/2005
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						152,295		152,295	209,149	0	8,169	0	(56,854)	0	0	(56,854)	0		
6599999	TOTAL - Preferred Stocks						152,295		152,295	209,149	0	8,169	0	(56,854)	0	0	(56,854)	0		

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	9	Dividends			Changes in Book/Adjusted Carrying Value				17	18
		3	4						10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)																	
939330-10-6	WASHINGTON MUTUAL INVESTORS INC.			13,869,986	427,750	30.840	427,750	434,673	0	13,911	0	384	0	384	0	L	08/05/2003
6799999	Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)				427,750		427,750	434,673	0	13,911	0	384	0	384	0		
7299999	TOTAL - Common Stocks				427,750		427,750	434,673	0	13,911	0	384	0	384	0		
7399999	TOTAL - Preferred and Common Stocks				580,045		580,045	643,822	0	22,080	0	(56,470)	0	(56,470)	0		

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE COVENTRY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
12669G-TE-1	CEHL SER 2004-06		11/06/2005	OPPENHEIMER & CO INC.		73,143	87,000.00	0
3133X0-AJ-8	FEDERAL HOME LOAN BANK		09/29/2005	OPPENHEIMER & CO INC.		70,005	70,000.00	324
3199999	Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					143,148	157,000.00	324
Bonds - Industrial and Miscellaneous (Unaffiliated)								
370442-AZ-8	GENERAL MOTORS CORP		03/24/2005	OPPENHEIMER & CO INC		78,255	100,000.00	2,794
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					78,255	100,000.00	2,794
6099997	Subtotal - Bonds - Part 3					221,403	257,000.00	3,118
6099999	Subtotal - Bonds					221,403	257,000.00	3,118
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
370442-72-5	GENERAL MOTORS CORP		09/09/2005	OPPENHEIMER & CO INC.	9,850.000	194,149	246,250.00	0
370442-72-5	GENERAL MOTORS CORP		09/19/2005	OPPENHEIMER & CO INC.	550.000	10,740	13,750.00	0
370442-72-5	GENERAL MOTORS CORP		11/18/2005	OPPENHEIMER & CO INC.	250.000	4,253	6,250.00	0
6399999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					209,142		0
6599997	Subtotal - Preferred Stocks - Part 3					209,142		0
6599999	Subtotal - Preferred Stocks					209,142		0
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)								
939330-10-6	WASHINGTON MUTUAL INVESTORS INC.		03/20/2005	OPPENHEIMER & CO INC.	3,212.303	99,200		0
939330-10-6	WASHINGTON MUTUAL INVESTORS INC.		06/20/2005	OPPENHEIMER & CO INC.	229.323	7,097		0
939330-10-6	WASHINGTON MUTUAL INVESTORS INC.		09/20/2005	OPPENHEIMER & CO INC.	64.925	2,032		0
939330-10-6	WASHINGTON MUTUAL INVESTORS INC.		12/20/2005	OPPENHEIMER & CO INC.	257.336	8,031		0
6799999	Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)					116,360		0
7299997	Subtotal - Common Stocks - Part 3					116,360		0
7299999	Subtotal - Common Stocks					116,360		0
7399999	Subtotal - Preferred and Common Stocks					325,502		0
7499999	TOTALS					546,905		3,118

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value						16	17	18	19	20	21
									10	11	12	13	14	15						
CUSIP Identifi- cation	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amorti- zation) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B. /A. C. V. (11+12-13)	Total Foreign Exchange Change in B. /A. C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
345370-BX-7	FORD MOTOR CO INC.		03/30/2005	OPPENHEIMER & CO INC.	85,595	100,000.00	100,000.00	91,880	99,994	(8,114)	0	0	(8,114)	0	91,880	0	(6,825)	(6,825)	3,250	08/01/2018
4599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				85,595	100,000.00	100,000.00	91,880	99,994	(8,114)	0	0	(8,114)	0	91,880	0	(6,825)	(6,825)	3,250	
6099997	Subtotal - Bonds - Part 4				85,595	100,000.00	100,000.00	91,880	99,994	(8,114)	0	0	(8,114)	0	91,880	0	(6,825)	(6,825)	3,250	
6099999	Subtotal - Bonds				85,595	100,000.00	100,000.00	91,880	99,994	(8,114)	0	0	(8,114)	0	91,880	0	(6,825)	(6,825)	3,250	
7499999	TOTALS				85,595			91,880	99,994	(8,114)	0	0	(8,114)	0	91,880	0	(6,825)	(6,825)	3,250	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11						17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary , Controlled or Affiliated Companies

1  CUSIP Identification	2  Description Name of Subsidiary , Controlled or Affiliated Company	3  Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6  Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7  Total Amount of Such Intangible Assets	8  Book / Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9  Number of Shares	10  % of Outstanding

NONE

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP , goodwill and net deferred tax assets included therein: \$ 0
2. Total amount of intangible assets nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

1  CUSIP Identification	2  Name of Lower-tier Company	3  Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7 , Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5  Number of Shares	6  % of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B. / A. C. V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid for Accrued Interest
U. S. Governments - Issuer Obligations																			
US TREASURY BILL .....			07/15/2005	OPPENHEIMER & CO INC. ....	01/12/2006	5,994	66	0	0	0	6,000	5,928	0	0	0.000	0.000		0	0
US TREASURY STRIPS .....			02/17/2005	OPPENHEIMER & CO INC. ....	02/15/2006	530,596	11,002	0	0	0	533,000	519,594	0	0	0.000	0.000		0	0
0199999 - U. S. Governments - Issuer Obligations .....						536,590	11,068	0	0	0	539,000	525,522	0	0				0	0
0399999 - Subtotal - U. S. Government Bonds .....						536,590	11,068	0	0	0	539,000	525,522	0	0				0	0
5499999 - Total Bonds - Subtotal - Issuer Obligations .....						536,590	11,068	0	0	0	539,000	525,522	0	0				0	0
6099999 - TOTAL - Bonds .....						536,590	11,068	0	0	0	539,000	525,522	0	0				0	0
8299999 - TOTALS .....						536,590	11,068	0	0	0		525,522	0	0				0	0



SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium

NONE

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options , Caps , Floors and Insurance Futures Options Terminated During Current Year

1  Description	2  Number of Contracts or Notional Amount	3  Date of Maturity, Expiry, or Settlement	4  Strike Price, Rate or Index	5  Date of Acquisition	6  Exchange or Counterparty	7  Cost/Option Premium	8  Indicate Exercise, Expiration, Maturity or Sale	9  Termination Date	10  Book Value	11  *	12  Consideration Received on Terminations	13  Increase/ (Decrease) by Adjustment	Gain/ (Loss) on Termination			17  Other Investment/ Miscellaneous Income
													14  Recognized	15  Used to Adjust Basis of Hedged Item	16  Deferred	

NONE

SCHEDULE DB - PART B - SECTION 1

Showing all Options , Caps , Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1  Description	2  Number of Contracts or Notional Amount	3  Date of Maturity, Expiry, or Settlement	4  Strike Price , Rate or Index	5  Date of Issuance/ Purchase	6  Exchange or Counterparty	7  Consideration Received	8  Book Value	9  *	10  Statement Value	11  Fair Value	12  Increase/ (Decrease) by Adjustment	13  Used to Adjust Basis	14  Other Investment/ Miscellaneous Income
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NONE

SCHEDULE DB - PART B - SECTION 2

Showing all Options , Caps , Floors and Insurance Futures Options Written During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry , or Settlement	Strike Price, Rate or Index	Date of Issuance / Purchase	Exchange or Counterparty	Consideration Received

NONE

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options , Caps , Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/ (Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income

NONE

SCHEDULE DB - PART C - SECTION 1

Showing all Collar , Swap and Forwards Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity , Expiry, or Settlement	Strike Price , Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase / (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment / Miscellaneous Income	Potential Exposure

NONE

SCHEDULE DB - PART C - SECTION 2

Showing all Collar , Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
Description	Notional Amount	Date of Maturity , Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)

NONE

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1  Description	2  Notional Amount	3  Date of Maturity, Expiry, or Settlement	4  Strike Price, Rate or Index Rec (Pay)	5  Date of Opening Position or Agreement	6  Exchange or Counterparty	7  Cost or (Consideration Received)	8  Indicate Exercise, Expiration, Maturity or Sale	9  Termination Date	10  Book Value	11  *	12  Consideration Received or (Paid) on Terminations	13  Increase/ (Decrease) by Adjustment	Gain/ (Loss) on Termination			17  Other Investment/ Miscellaneous Income
													14  Recognized	15  Used to Adjust Basis of Hedged Item	16  Deferred	

NONE

E20

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1  Description	2  Number of Contracts	3  Maturity Date	4  Original Value	5  Current Value	6  Variation Margin	7  Date of Opening Position	8  Exchange or Counterparty	9  Cash Deposit	Variation Margin Information			13  Potential Exposure
									10  Recognized	11  Used to Adjust Basis of Hedged Item	12  Deferred	

NONE

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts	Maturity Date	Original Value	Date of Opening Position	Exchange or Counterparty	Net Additions to Cash Deposits

NONE

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
										11	12	13
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain / (Loss) Recognized	Gain / (Loss) Used to Adjust Basis of Hedged Item	Gain / (Loss) Deferred

NONE

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Name	Location and Supplemental Information						
Open Depositories							
0199998 - Deposits in ..... 2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open							
Depositories .....				245	0	20,710	
0199999 - TOTAL - Open Depositories .....				245	0	20,710	
0399999 - TOTAL Cash on Deposit .....				245	0	20,710	
0599999 - TOTAL Cash .....				245	0	20,710	

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January .....	539,533	4. April .....	28,156	7. July .....	24,460	10. October .....	19,745
2. February .....	539,872	5. May .....	26,458	8. August .....	229,501	11. November .....	19,726
3. March .....	28,154	6. June .....	24,395	9. September .....	25,240	12. December .....	20,710



SCHEDULE E - PART 2 - CASH EQUIVALENTS

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Gross Investment Income
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1  Type of Deposit	2  Purpose of Deposit	Deposits with the State of Domicile For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR		0	0	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA		0	0	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA		0	0	0	0
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NF		0	0	0	0
29. Nevada				0	0	0
30. New Hampshire				0	0	0
31. New Jersey				0	0	0
32. New Mexico				0	0	0
33. New York				0	0	0
34. North Carolina				0	0	0
35. North Dakota				0	0	0
36. Ohio				0	0	0
37. Oklahoma				0	0	0
38. Oregon				0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC		0	0	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA		0	0	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U. S. Virgin Islands	VI		0	0	0	0
56. Canada	CN		0	0	0	0
57. Aggregate Alien and Other	OT	XXX	0	0	0	0
58. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5701.			0	0	0	0
5702.			0	0	0	0
5703.			0	0	0	0
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX	XXX	0	0	0	0
5799. Total (Line 5701 through Line 5703 plus Line 5798) (Line 57 above)	XXX	XXX	0	0	0	0